

FACTSHEET - AS OF 30-May-2025

Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped 5-10 TR



DESCRIPTION

The Solactive Global Multilateral Development Bank Bond Index Family offers the opportunity to participate in a new field of sustainable and impact investment. "Multilateral Development Bank" is defined as an international financial institution created for the purpose of economic development and whose shareholders' list includes all G7 countries.

The main idea behind the development banks is to make financing available for projects with positive social and environmental impact. A development bank is a financial institution that can borrow at low market rates due to guarantees and commitments from its shareholders, typically multiple governments. It allows them to provide loans to sustainable projects mostly in developing countries at reduced rates compared to the cost if developing markets borrowed directly.

Purposes of those projects can vary greatly. However, the majority of them are covered in the 2030 Agenda for Sustainable Development and its 17 Sustainable Development Goals (SDG). The SDGs include "No Poverty", "Zero Hunger", "Quality Education", "Clean Water and Sanitation" and many more.

Our index family is designed to be a way for investors to contribute to those goals by providing financing to the world's key development banks. Another core function of the index is to serve as a relevant and transparent benchmark for active managers interested in the development banks sector.

This index includes bonds that are issued by Multilateral Development Banks with 5 to 10 years remaining maturity and each issuer is capped at 25%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCNV9 / SLOCNV	Base Value / Base Date	1000 Points / 21.12.2022
Bloomberg / Index RIC	MDBS2510 Index / .MDBS25510	Last Index Value	1084.06
Index Calculator	Solactive AG	Index Members	29
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	30.12.2011

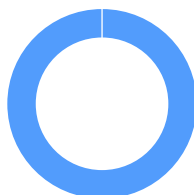
STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	7.06%	3.46%	-7.40%	4.08%	8.41%
Performance (p.a.)	7.07%	1.14%	-1.53%		3.36%
Volatility (p.a.)	5.86%	7.34%	6.46%	6.00%	6.90%
High	1095.25	1095.25	1187.07	1094.37	1095.25
Low	1012.54	956.80	956.80	1030.37	957.84
Sharpe Ratio*	0.47	-0.43	-0.91	0.98	-0.14
Max. Drawdown	-5.92%	-9.67%	-19.40%	-2.67%	-8.26%
VaR 95 \ 99	-9.5% \ -14.3%	-11.7% \ -16.7%	-10.9% \ -16.3%		-11.1% \ -16.1%
CVaR 95 \ 99	-12.6% \ -16.0%	-14.8% \ -19.0%	-14.1% \ -18.4%		-13.9% \ -17.4%

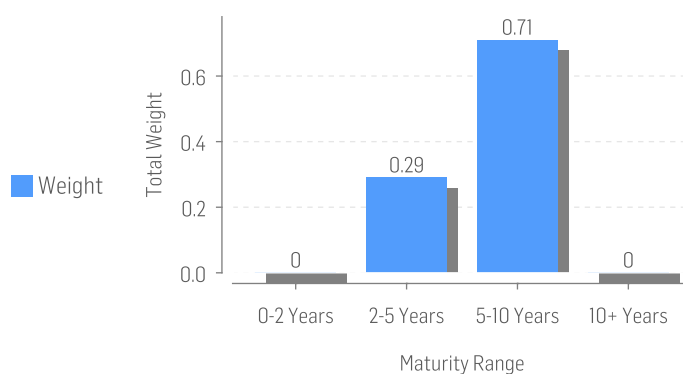
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

• USD 100.0%



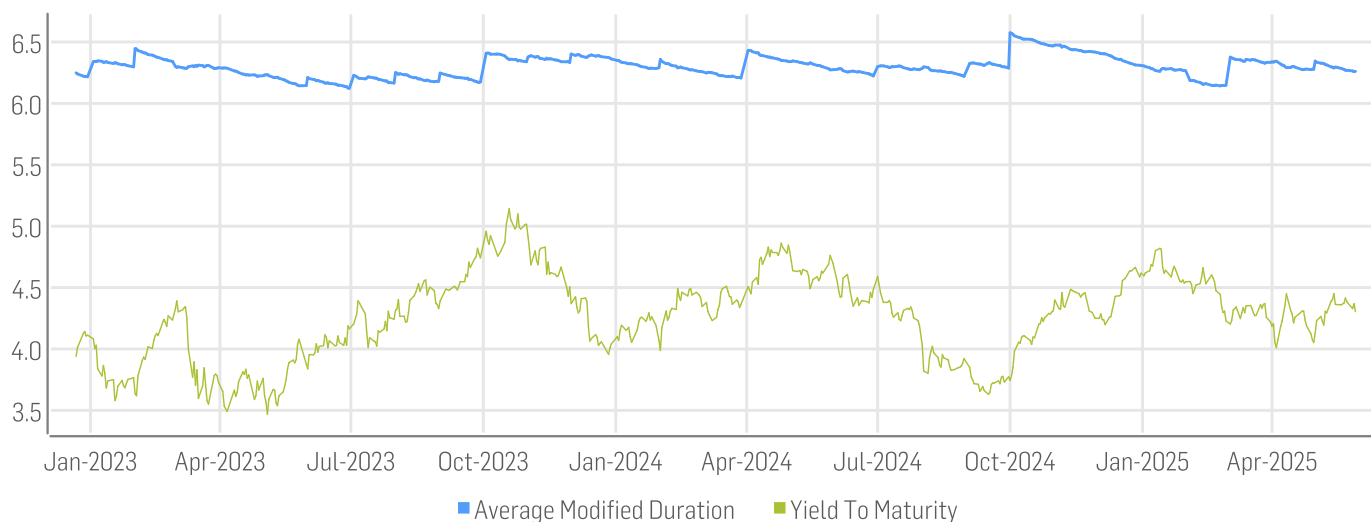
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
INTER-AMERICAN DEVELOPMENT BANK	SNAT	USD	30.06%
ASIAN DEVELOPMENT BANK	SNAT	USD	29.98%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	USD	25.20%
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	USD	10.02%
INTERNATIONAL DEVELOPMENT ASSOCIATION	SNAT	USD	4.21%
INTERNATIONAL FINANCE CORP.	SNAT	USD	0.53%

DURATION AND YIELD TO MATURITY



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The index is launched on 21-Dec-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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